

Report 4421: NDF/FX Profit Loss By Acct Cntr - Ccy Pair - Counterparty

PURPOSE

To provide the details used by CS Lucas to show the NDF/FX Profit Loss by Account Centre - Ccy Pair - Counterparty.

WHY IS THIS IMPORTANT?

Allow users to verify the details of NDF/FX Profit Loss.

QUERY

1. Navigate to Reporting > Standards > Report 4421: NDF/FX Profit Loss By Acct Cntr - Ccy Pair - Counterparty.

The screenshot shows a web interface for configuring a report. The title is "NDF/FX Profit Loss By Acct Cntr - Ccy Pair - Counterparty". Below the title are several buttons: a back arrow, "PDF", "Excel", "Word", a download icon, a star icon, and a lock icon. The main area contains several input fields, each with a label and a dropdown menu:

- Acct Cntr*: TFS-SG
- Fr Date*: 01/01/2017
- To Date*: 31/12/2019
- NDF Date Type: Vdate
- Val Ccy*: SGD
- Rate Type*: Valuation
- Counterparty: (empty)
- Portfolio Group: (empty)
- Group VDate By: (empty)
- Product: (empty)
- Ccy Pair: (empty)

2. Fill in mandatory parameters - Acct Cntr, Fr Date, To Date, Val Ccy, and Rate

3. Key in VDate Fr* (From example: 01/01/2017)

4. Click Refresh.

Amend Foreign Exchange Outright

← Update 📄

TradeID	FRX100004.00	C
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	D
VDate*	17/07/2017	E
Transaction*	Buy	
Ccy*	AUD	
Amount*	10,000,000.00	G
Against Ccy*	SGD	J
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	H
Counter Value	F 10,435,145.57	Ⓢ
Facility*	TFS - CITI-SG-FX	Ⓢ
Counterparty ID	CITI-SG	B
Reval Rate		
<input type="button" value="Soft Amend"/>		
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer	Joanna	
Ctpy Reference		
Narrative		L

Reval Rate: Navigate to Tools > FX Profit/Loss → I

P/L-Val Ccy: Navigate to Tools > FX Profit/Loss → K

Fill in the mandatory fields as shown below will show you the results of Reval Rate and P/L-Val Ccy.

FX Profit and Loss Calculation	
Acct Cntr*	TFS-SG
TradeID*	FRX100004.00
As At Date*	17/07/2017
Val Ccy*	SGD
Rate Type*	Valuation
No navigation case match for viewId /module/tools/to1002.xhtml, action #[pc_To1002.doTo1002_command_recompAction] and outcome	
Recomp	
Trade Description FX Outright: Bought AUD 10,000,000.00 and Sold SGD 10,435,145.57 at 0.958300 value 17 Jul 2017 with CITI-SG. Portfolio:null [patrick@12d12d user guides]	
Buy AUD	10,000,000.00
Sell SGD(TX Ccy)	10,435,145.57
Contract	0.958300
Realised Profit and Loss on 17-Jul-2017	
Settled Rate	0.934230 I
P/L SGD	268,854.43
Rate to SGD	1.000000
P/L SGD	268,854.43 K

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
31-Aug-2016	Li Ping	Created.
19-Dec-2019	Lyra	Updated Screenshots.